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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 26, 2012

PAGE 1
000 A000000 04/30/2012
000 C000000 0001267890
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
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007 C011000 10
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC
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008 D020002 CA
008 D030002 90401
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-000
PAGE 2
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
012 A000001 COMPUTERSHARE SHAREOWNERS SERVICES LLC
012 B000001 84-000000
012 C010001 PITTSBURGH

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012 C020001 PA
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013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
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015 A000001 THE BANK OF NEW YORK MELLON
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SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	